COMPANY NAME	INDUSTRY
Cooper Tire and Rubber Company	Automotive
Midas, Inc	Automotive
Carmax, Inc	Automotive
Coca-Cola Company	Beverages
PepsiCo, Inc.	Beverages
3Com Corp	Building Material, Products and Garden Supplies
Adobe Systems, Inc	Building Material, Products and Garden Supplies
Dun & Bradstreet Corp	Building Material, Products and Garden Supplies
Earthlink, Inc	Building Material, Products and Garden Supplies
eFunds Corp	Building Material, Products and Garden Supplies
Electronic Arts, Inc	Building Material, Products and Garden Supplies
Electronic Data Systems Corp	Building Material, Products and Garden Supplies
Fiserv, Inc	Building Material, Products and Garden Supplies
Home Depot, Inc	Building Material, Products and Garden Supplies
Intuit, Inc	Building Material, Products and Garden Supplies
Iron Mountain, Inc	Building Material, Products and Garden Supplies
Lamar Advertising Co	Building Material, Products and Garden Supplies
Microsoft Corp	Building Material, Products and Garden Supplies
Monster Worldwide, Inc	Building Material, Products and Garden Supplies
NCR Corp	Building Material, Products and Garden Supplies
Novell, Inc	Building Material, Products and Garden Supplies
Omnicom Group, Inc	Building Material, Products and Garden Supplies
Pixar	Building Material, Products and Garden Supplies
Red Hat, Inc	Building Material, Products and Garden Supplies
Sapient Corp	Building Material, Products and Garden Supplies
Sun Microsystems, Inc	Building Material, Products and Garden Supplies
Symantec Corp	Building Material, Products and Garden Supplies
Unisys Corp	Building Material, Products and Garden Supplies
VeriSign, Inc	Building Material, Products and Garden Supplies
Veritas Software Corp	Building Material, Products and Garden Supplies
Yahoo!, Inc	Building Material, Products and Garden Supplies
Gillette/Proctor and Gamble Co	Chemical, Pharmaceuticals and Allied Products
Johnson & Johnson	Chemical, Pharmaceuticals and Allied Products
Merck & Co., Inc.	Chemical, Pharmaceuticals and Allied Products
Avery Dennison Corporation	Commercial Services & Supplies
Herman Miller, Inc.	Commercial Services & Supplies
HON Industries, Inc.	Commercial Services & Supplies
Pitney Bowes Inc.	Commercial Services & Supplies
3Com Corporation	Communications and Equipment
Alltel Corp	Communications and Equipment
AT&T Corp.	Communications and Equipment
BellSouth Corporation	Communications and Equipment
Comcast Corp (Special Class A)	Communications and Equipment
Nextel Communications, Inc (Class A)	Communications and Equipment
Qualcomm Inc.	Communications and Equipment
SBC Communications, Inc	Communications and Equipment
	Communications and Equipment Communications and Equipment
Sprint Corporation	
Tellabs, Inc.	Communications and Equipment

Verizon Communications, Inc	Communications and Equipment
Apple Computer, Inc.	Computers & Peripherals
Hewlett-Packard Company	Computers & Peripherals
Lexmark International, Inc.	Computers & Peripherals
Comerica Incorporated	Depository Institutions
Fifth Third Bancorp	Depository Institutions
JPMorgan Chase & Co	Depository Institutions
KeyCorp	Depository Institutions
Mellon Financial Corp.	Depository Institutions
PNC Financial Services Group, Inc	Depository Institutions
SunTrust Banks, Inc	Depository Institutions
U.S. Bancorp	Depository Institutions
Wachovia Corporation	Depository Institutions
Wells Fargo & Company	Depository Institutions
American Express Company	Diversified Financials
Capital One Financial Corporation	Diversified Financials
MBNA Corporation	Diversified Financials
Merrill Lynch & Co., Inc.	Diversified Financials
Moody's Corporation	Diversified Financials
Schwab (Charles) Corporation	Diversified Financials
NICOR Inc.	Electric, Gas and Sanitary Services
Northwest Natural Gas Company	Electric, Gas and Sanitary Services
Peoples Energy Corporation	Electric, Gas and Sanitary Services
Williams Cos, Inc	Electric, Gas and Sanitary Services
Motorola, Inc	Electronic and Other Electric Equipment
Tektronix, Inc.	Electronic and Other Electric Equipment
Texas Instruments, Inc	Electronic and Other Electric Equipment
Albertson's, Inc.	Food & Drug Retailing
CVS Corporation	Food & Drug Retailing
Kroger Co.	Food & Drug Retailing
McCormick & Company, Inc.	Food & Drug Retailing
Pathmark Stores, Inc	Food & Drug Retailing
Safeway Inc.	Food & Drug Retailing
Starbucks Corp	Food & Drug Retailing
SUPERVALU Inc.	Food & Drug Retailing
SYSCO Corporation	Food & Drug Retailing
United Natural Foods, Inc.	Food & Drug Retailing
Walgreen Company	Food & Drug Retailing
Whole Foods Market, Inc.	Food & Drug Retailing
Wild Oats Markets, Inc.	Food & Drug Retailing
Campbell Soup Company	Food Products
Coca-Cola Enterprises, Inc	Food Products
General Mills, Inc	Food Products
Hain Celestial Group, Inc. (The)	Food Products
Heinz (H.J.) Company	Food Products
Hershey Foods Corp	Food Products
Kellogg Company	Food Products
Nature's Sunshine Products, Inc.	Food Products
Pepsi Bottling Group, Inc	Food Products

PepsiAmericas, Inc.	Food Products
·	Food Products
PepsiCo, Inc	Food Products
Smucker (J.M.) Company	Food Products
Tootsie Roll Industries, Inc.	
Wrigley (Wm.) Jr. Company	Food Products
Williams-Sonoma, Inc	Furniture and Homefurnishings Stores
Pulte Homes, Inc	General Building Contractors
Dollar General Corp	General Merchandise Stores
J.C. Penney Co, Inc	General Merchandise Stores
Kohl's Corp	General Merchandise Stores
May Department Stores Co	General Merchandise Stores
Nordstrom, Inc.	General Merchandise Stores
Saks, Inc	General Merchandise Stores
Target Corp	General Merchandise Stores
Boston Scientific Corporation	Health Care Service, Equipment and Supplies
Caremark Rx, Inc	Health Care Service, Equipment and Supplies
CIGNA Corporation	Health Care Service, Equipment and Supplies
Humana Inc.	Health Care Service, Equipment and Supplies
Applebee's International, Inc	Hotels, Restaurants & Leisure
McDonald's Corporation	Hotels, Restaurants & Leisure
Ruby Tuesday, Inc.	Hotels, Restaurants & Leisure
Wendy's International, Inc.	Hotels, Restaurants & Leisure
Clorox Company	Household Products
Colgate-Palmolive Company	Household Products
Kimberly-Clark Corporation	Household Products
Xerox Corp	Industrial Machinery and Equipment
Baxter International, Inc	Instruments and Related Products
Aetna, Inc	Insurance
AFLAC Inc.	Insurance
American International Group, Inc.	Insurance
Chubb Corporation	Insurance
Fidelity National Financial, Inc	Insurance
Progressive Corporation (The)	Insurance
Prudential Financial, Inc	Insurance
SAFECO Corporation	Insurance
St. Paul Travelers Companies, Inc.	Insurance
WellPoint, Inc	Insurance
Wesco Financial Corporation	Insurance
Gallagher (Arthur J.) & Co	Insurance Agents, Brokers and Service
Marsh & McLennan Cos, Inc	Insurance Agents, Brokers and Service
Coach, Inc	Leather and Leather Products
Laidlaw International, Inc	Local and Interurban Passenger Transit
Leapfrog Enterprises, Inc	Miscellaneous Manufacturing Industries
Mattel, Inc	Miscellaneous Manufacturing Industries
Amazon.com, Inc	Miscellaneous Retail
	Miscellaneous Retail
eBay, Inc	Miscellaneous Retail
Petsmart, Inc	
Metro-Goldwyn-Mayer, Inc	Motion Pictures
Reading International, Inc	Motion Pictures

Regal Entertainment Group (Class A)	Motion Pictures
Walt Disney Co	Motion Pictures
Deere & Company	Machinery
Comcast Corporation	Media
Dow Jones & Co, Inc	Media
Meredith Corporation	Media
New York Times Company	Media
R.R. Donnelley & Sons Co	Media
Time Warner	Media
Tribune Company	Media
Valassis Communications, Inc	Media
Washington Post Company	Media
Alberto-Culver Company	Personal Products
Best Buy Company, Inc.	Retail
CDW Corporation	Retail
Office Depot, Inc.	Retail